

S&P Dow Jones Indices Expands Factor-Based Index Offering with S&P Momentum Indices

New Index Family Enables Investors to Capture Momentum Factor with Precision

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NEW YORK, Dec. 3, 2014 /[PRNewswire](#)/ -- S&P Dow Jones Indices ("S&P DJI"), one of the world's leading providers of financial market indices, today announced the launch of the S&P Momentum Indices, a brand-new factor-based index family designed to measure the performance of securities in the global equity markets that exhibit persistence in their relative performance. This rollout further strengthens S&P DJI's world-class factor-based index fleet by capturing the important and well-documented factor of Momentum.

The momentum factor reflects the theory that relative strength strategies that rank stocks based on their past returns predict relative performance over the next 3-12 months. The S&P Momentum Indices solely comprise constituents with high risk adjusted price return momentum scores. The objective is to measure momentum in various markets through a transparent and rule-based methodology, while at the same time, ensuring reasonable levels of liquidity, capacity and turnover.

"We are proud to add the S&P Momentum Indices into our already established factor-based index offering," says Vinit Srivastava, Senior Director of Strategy Indices at S&P Dow Jones Indices. "A complement to our existing single factor indices, this latest series supports greater choices to investors who wish to leverage momentum within a strategic allocation portfolio of alternative beta strategies, or for a tactical strategy when market conditions are favorable."

The S&P Momentum Indices are constructed from the constituents of the S&P Global BMI, a comprehensive, rules-based index measuring global stock market performance. The S&P Momentum index family currently consists of 14 headline indices as follows:

1. S&P Momentum Global LargeMidCap
2. S&P Momentum Developed LargeMidCap
3. S&P Momentum Developed Ex. U.S. LargeMidCap
4. S&P Momentum Developed Ex. Japan LargeMidCap
5. S&P Momentum Emerging LargeMidCap
6. S&P Momentum Europe LargeMidCap
7. S&P Momentum Pan Asia LargeMidCap
8. S&P Momentum Pan Asia Ex. Japan LargeMidCap
9. S&P Momentum Japan LargeMidCap
10. S&P Momentum United States LargeMidCap
11. S&P Momentum China A-Share
12. S&P Momentum South Africa

13. S&P 500 Momentum
14. S&P Europe 350 Momentum

To learn more, please visit: www.spdji.com.

About S&P Dow Jones Indices

S&P Dow Jones Indices LLC, a part of McGraw Hill Financial, is the world's largest, global resource for index-based concepts, data and research. Home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®, S&P Dow Jones Indices LLC has over 115 years of experience constructing innovative and transparent solutions that fulfill the needs of investors. More assets are invested in products based upon our indices than any other provider in the world. With over 1,000,000 indices covering a wide range of asset classes across the globe, S&P Dow Jones Indices LLC defines the way investors measure and trade the markets. To learn more about our company, please visit www.spdji.com.

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